

FIG. 1

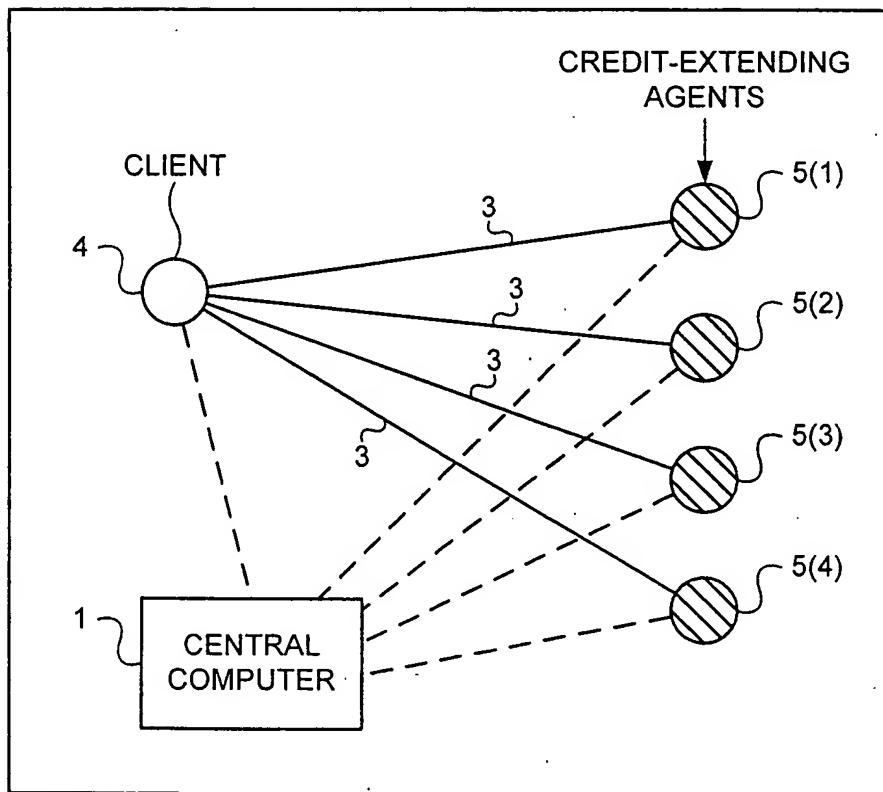


FIG. 2

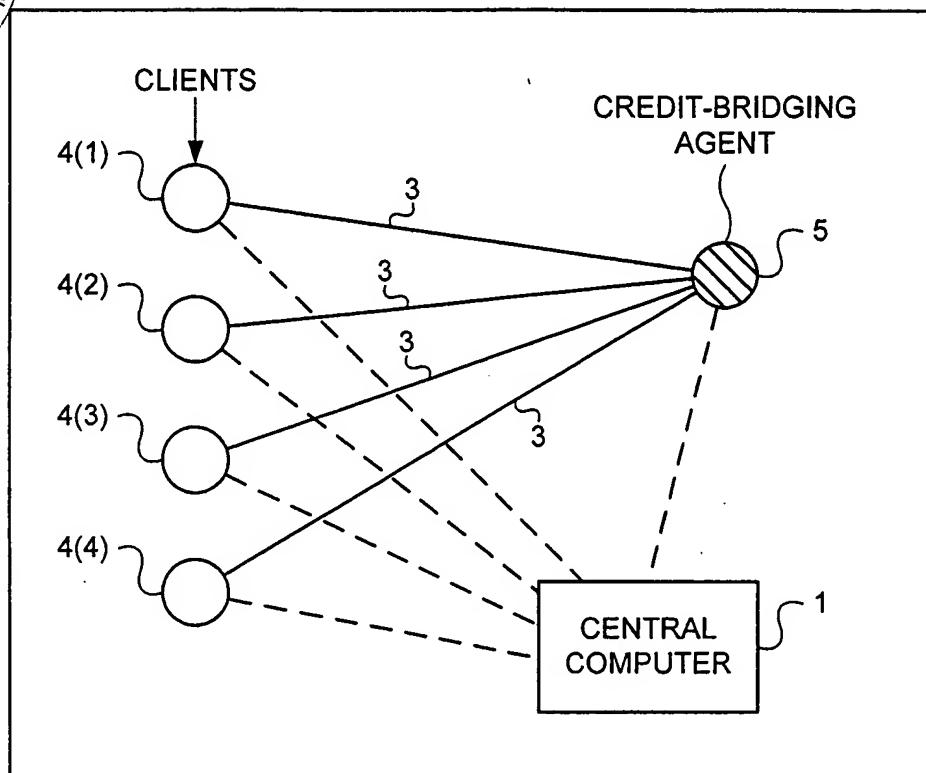


FIG. 3

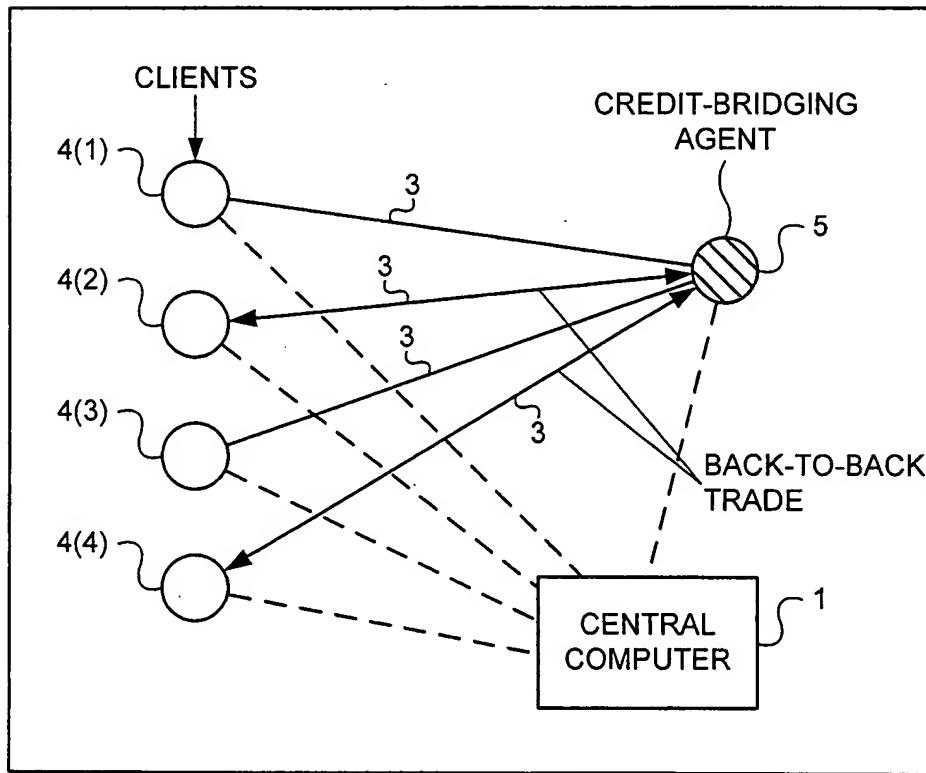


FIG. 4

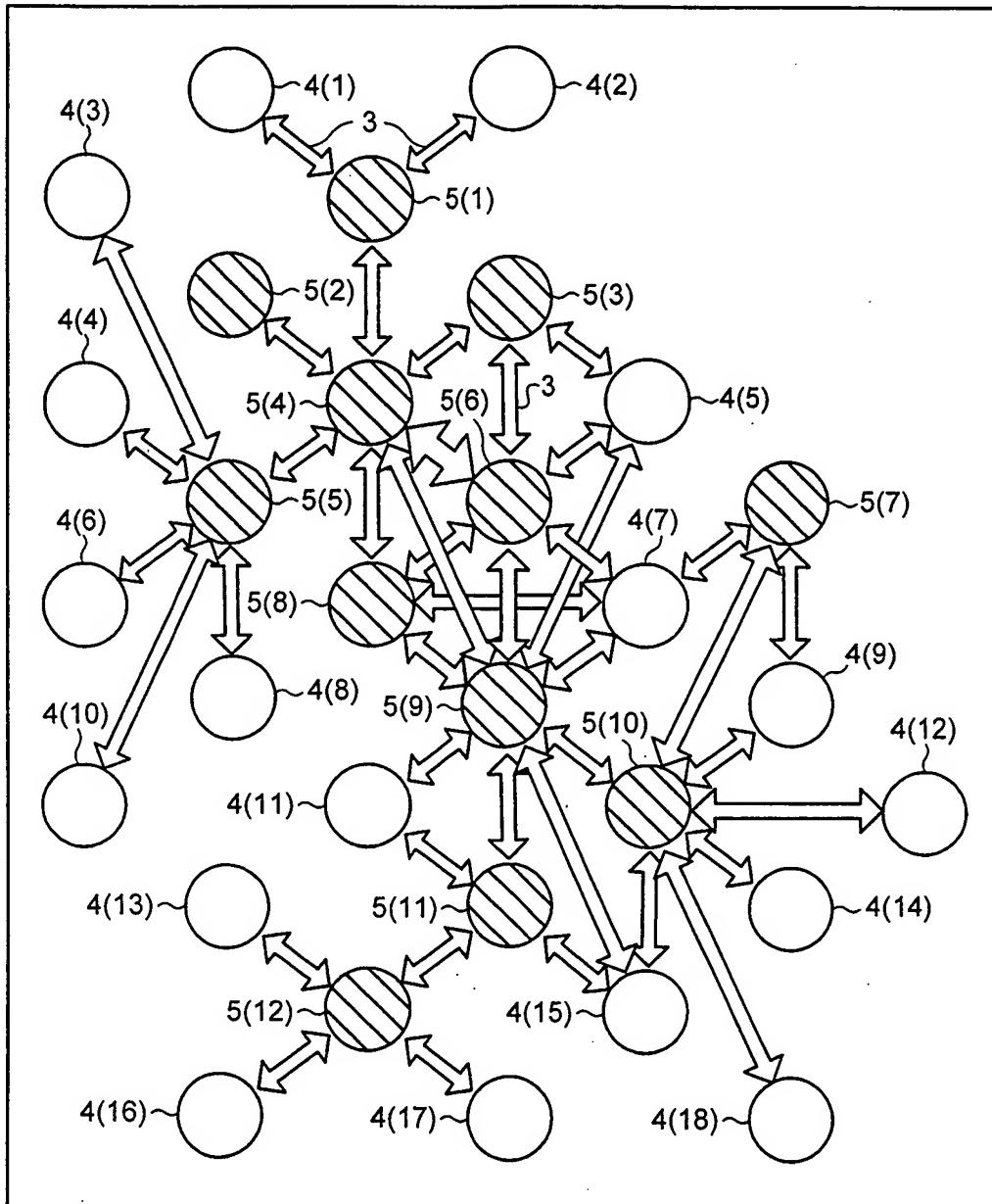


FIG. 5

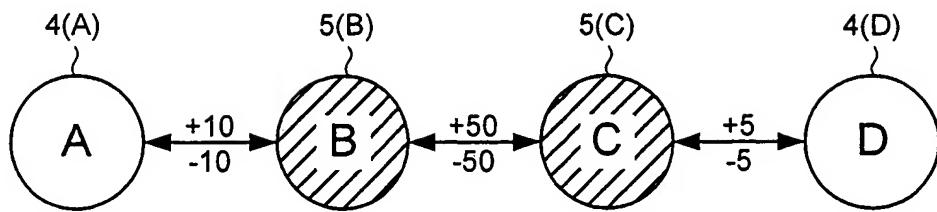


FIG. 6

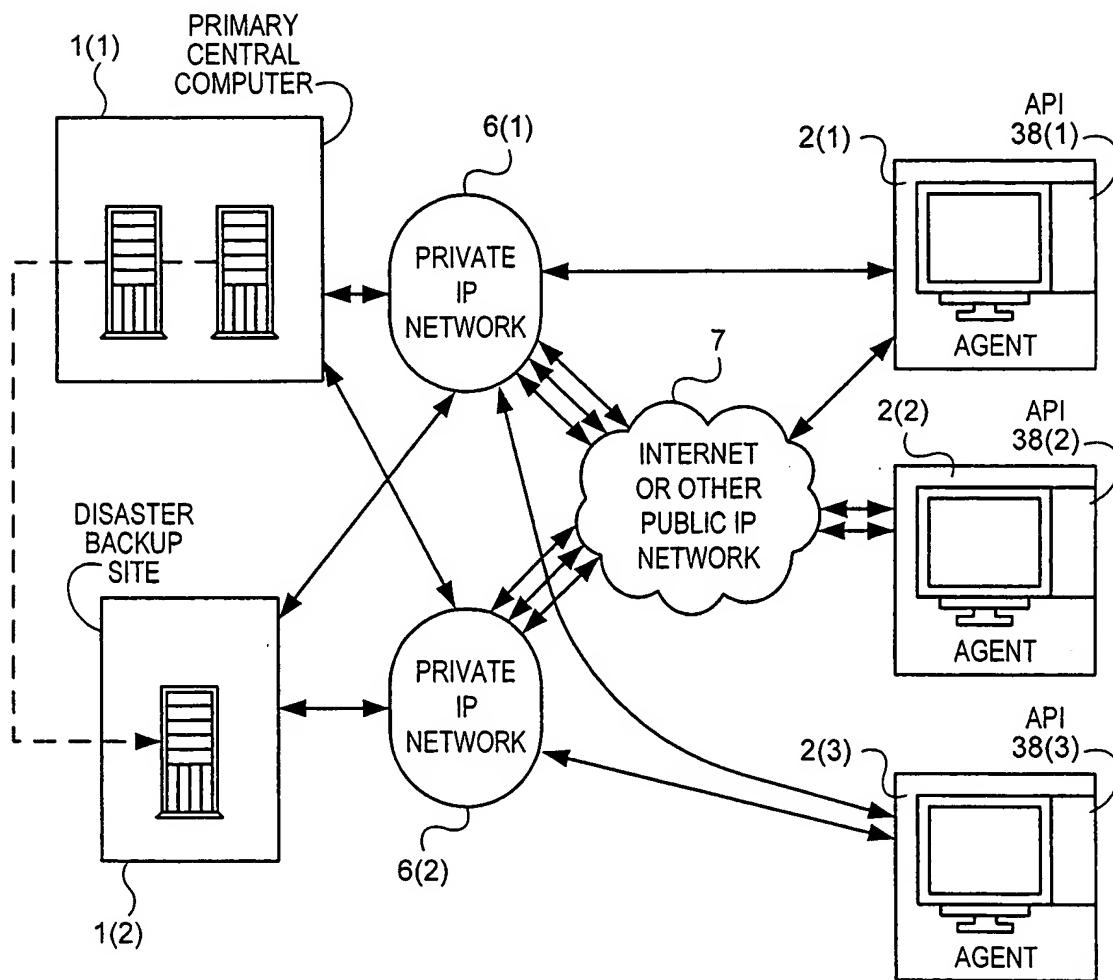


FIG. 7

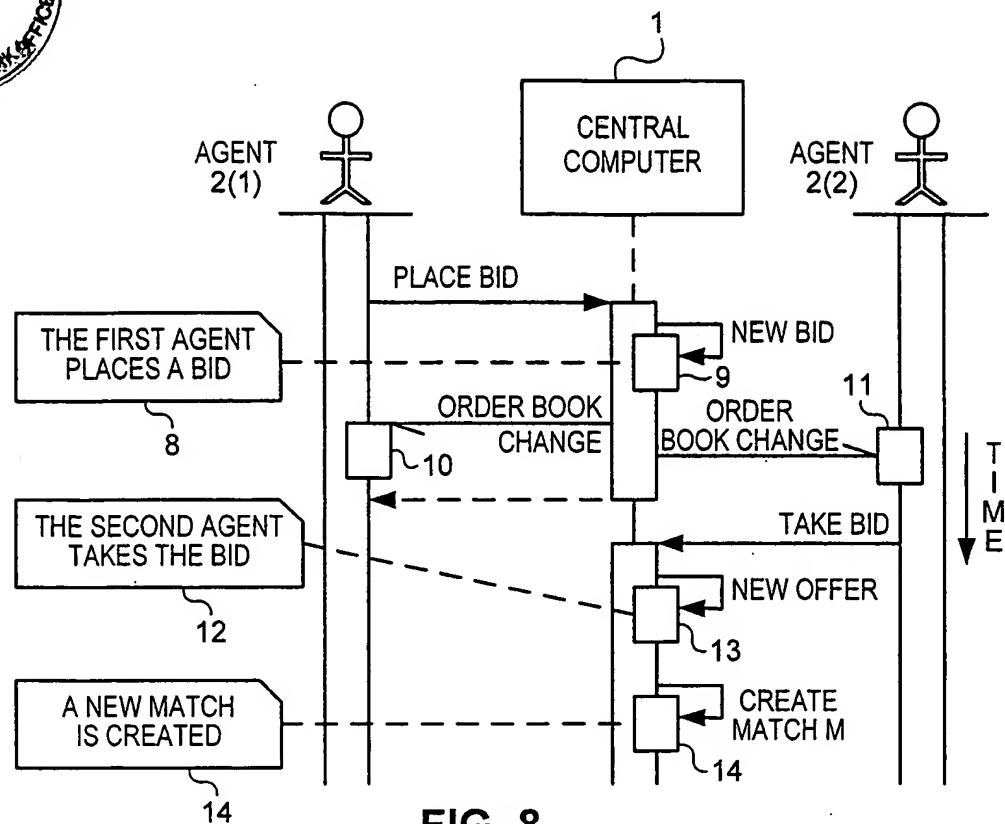


FIG. 8

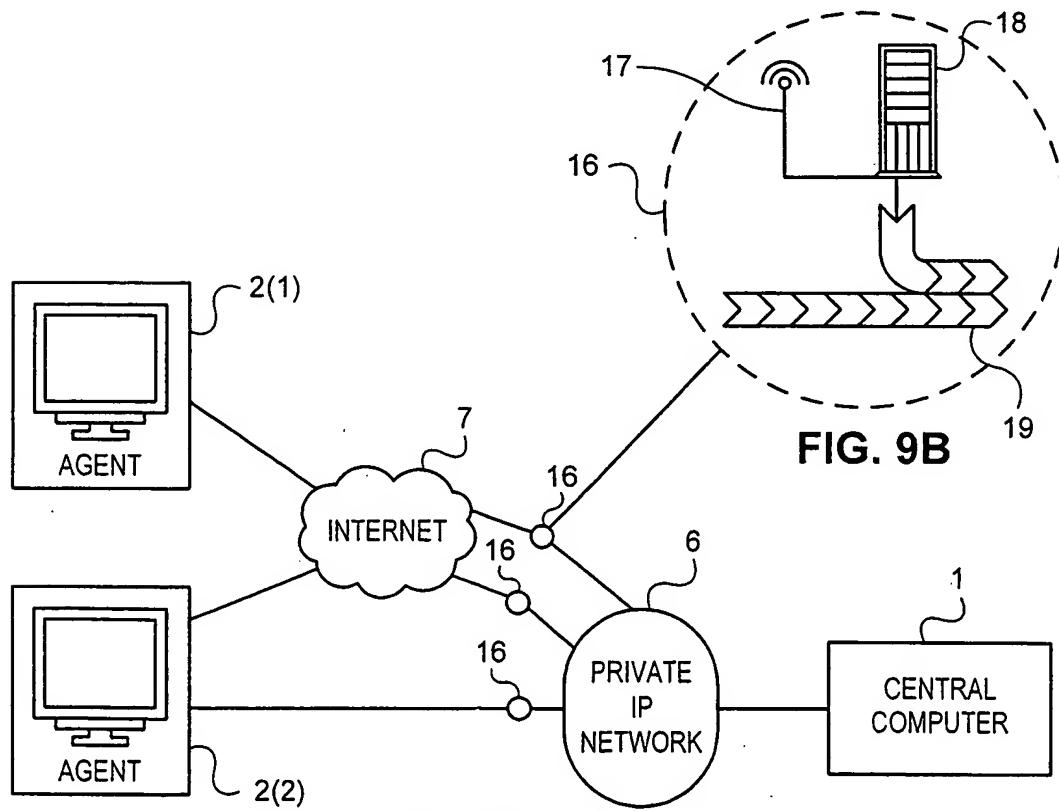


FIG. 9A

FIG. 9B

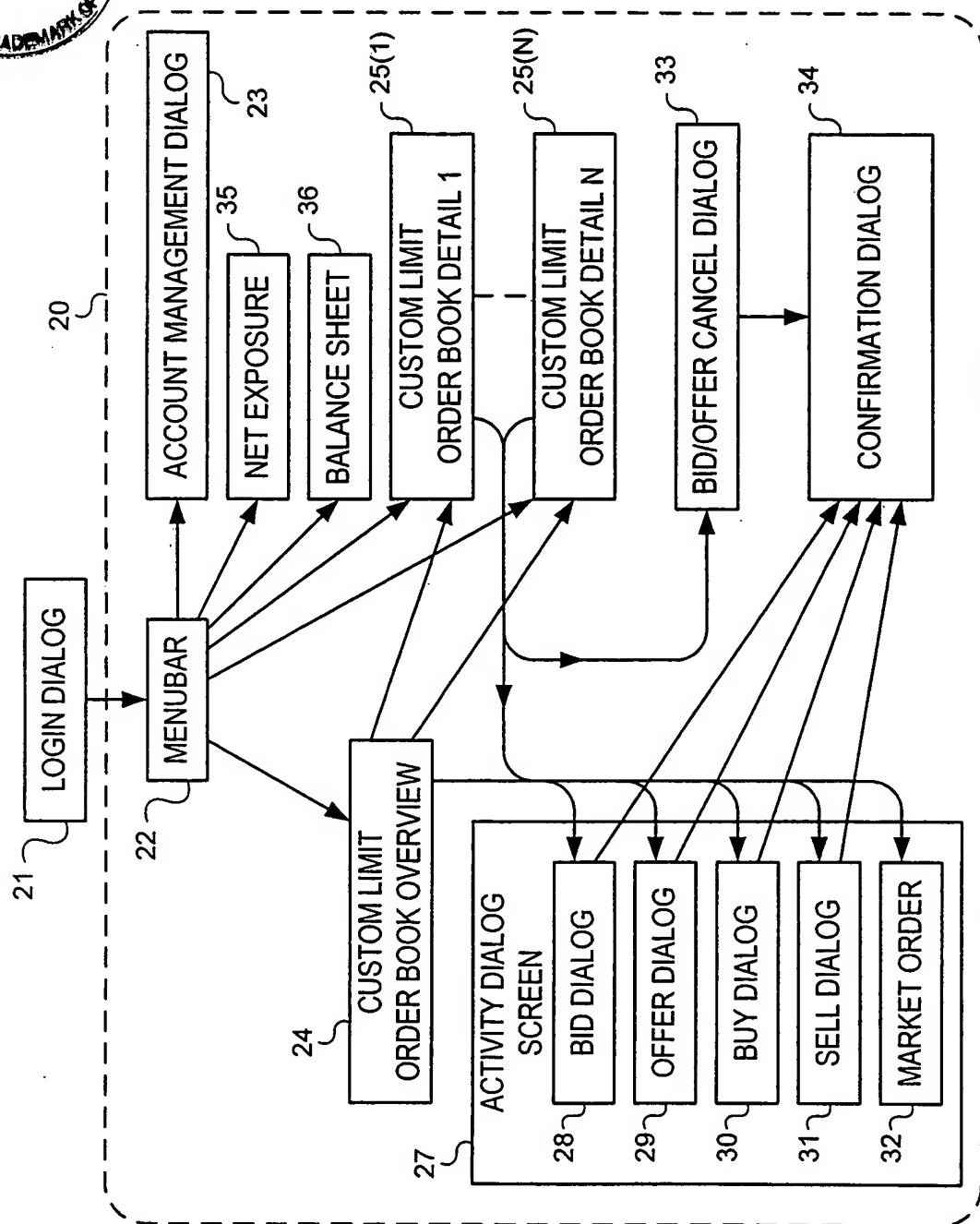


FIG. 11

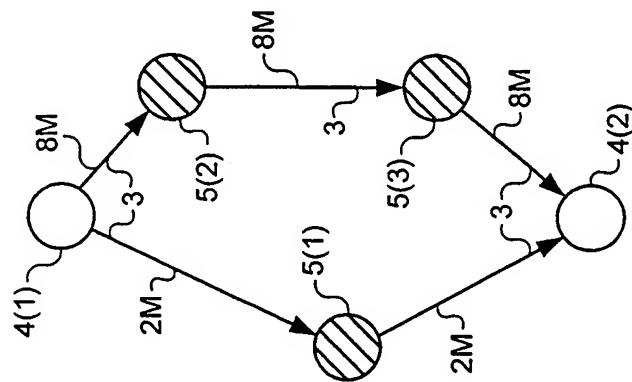


FIG. 10

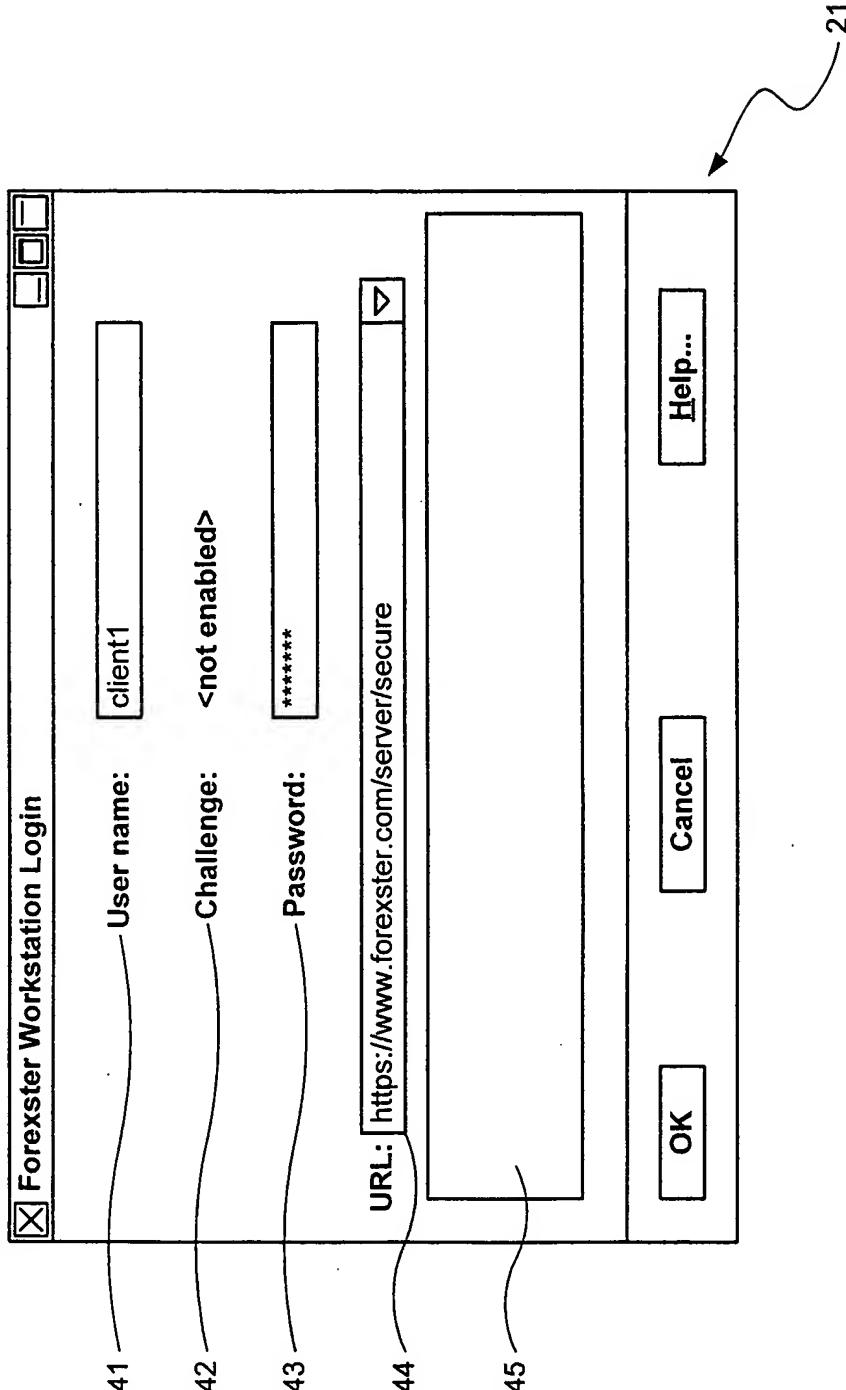


FIG. 12

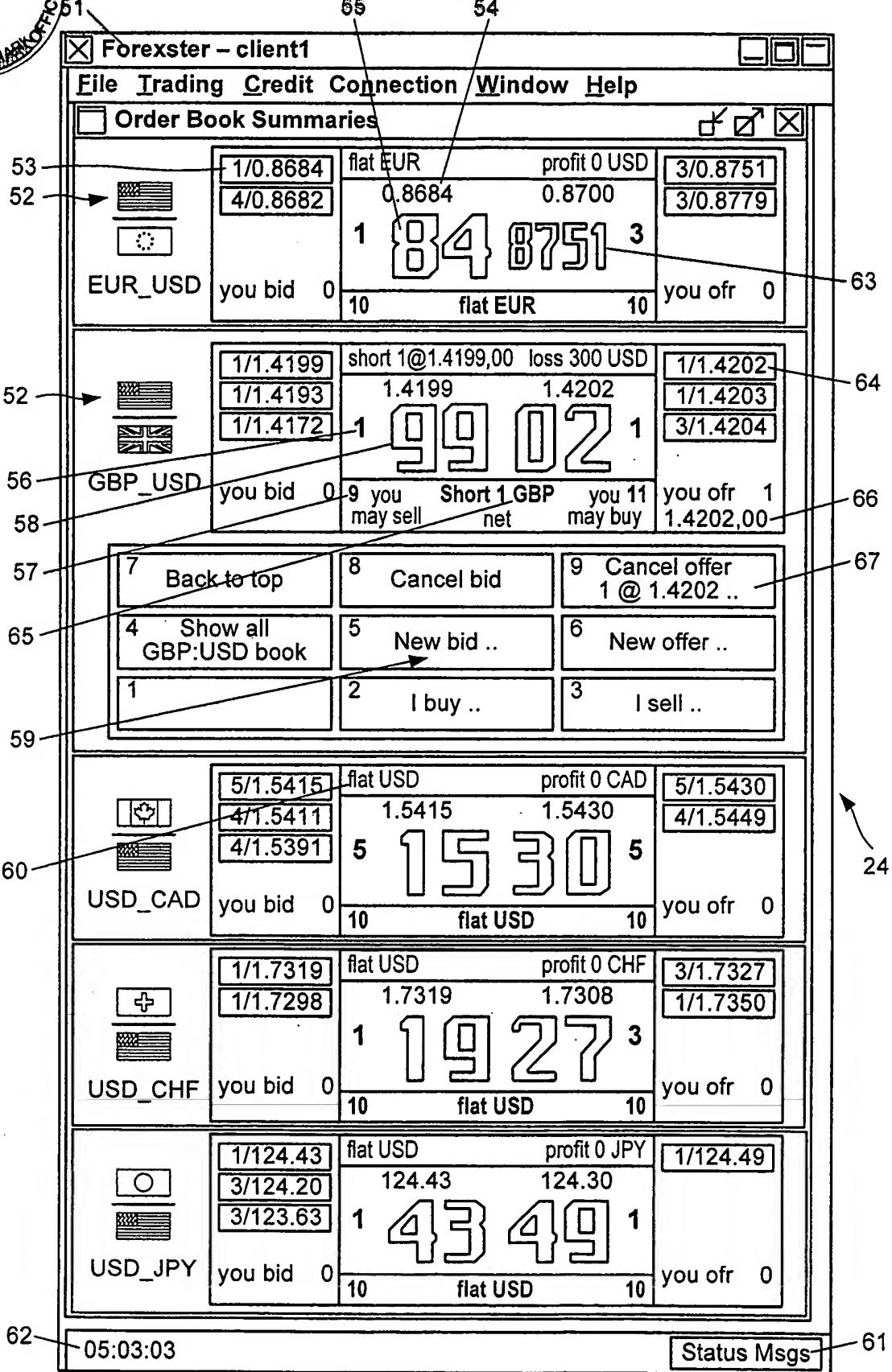
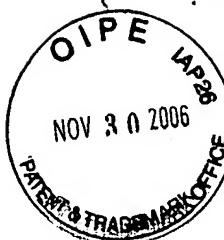


FIG. 13

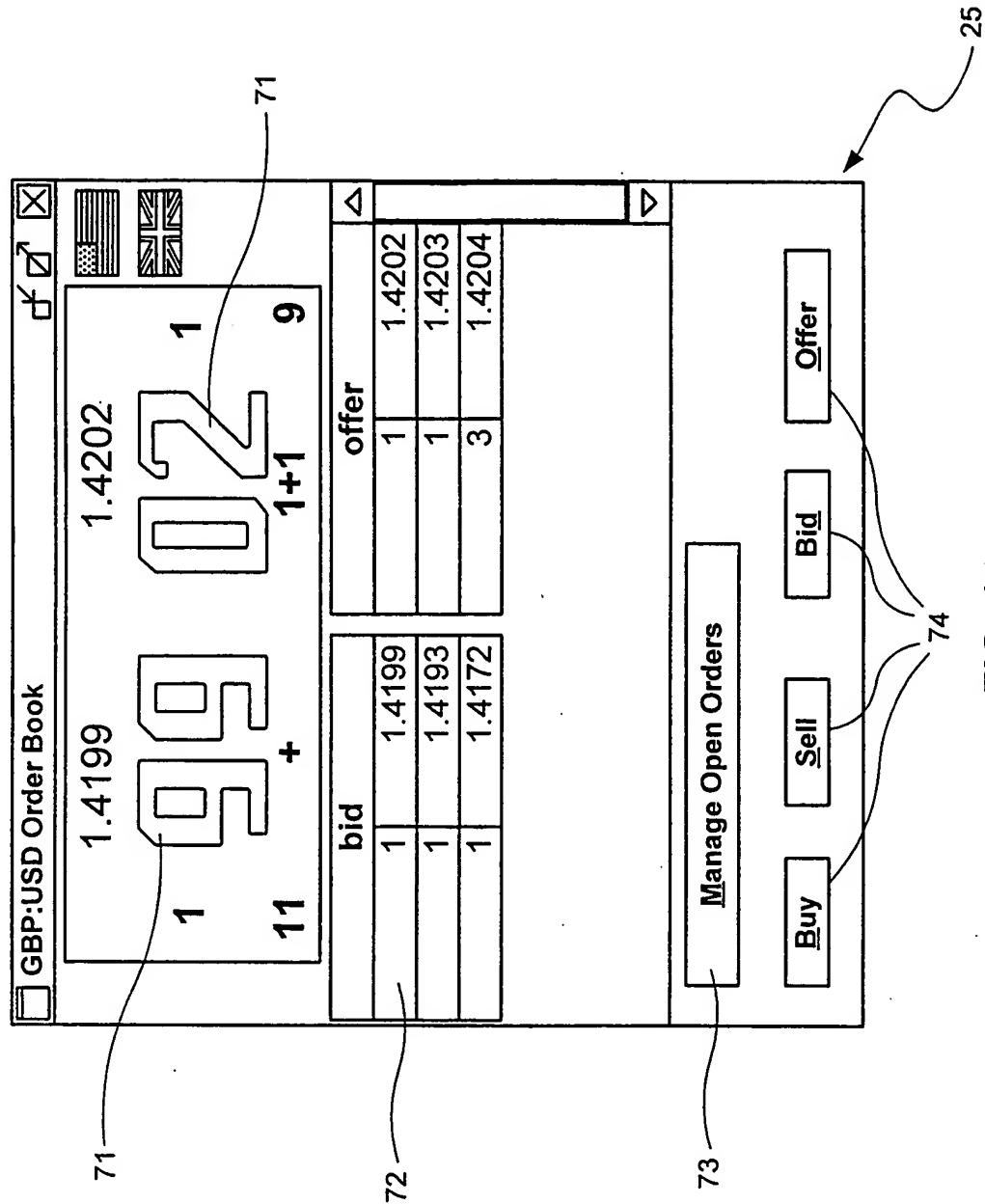
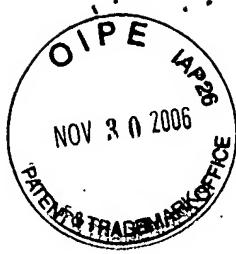
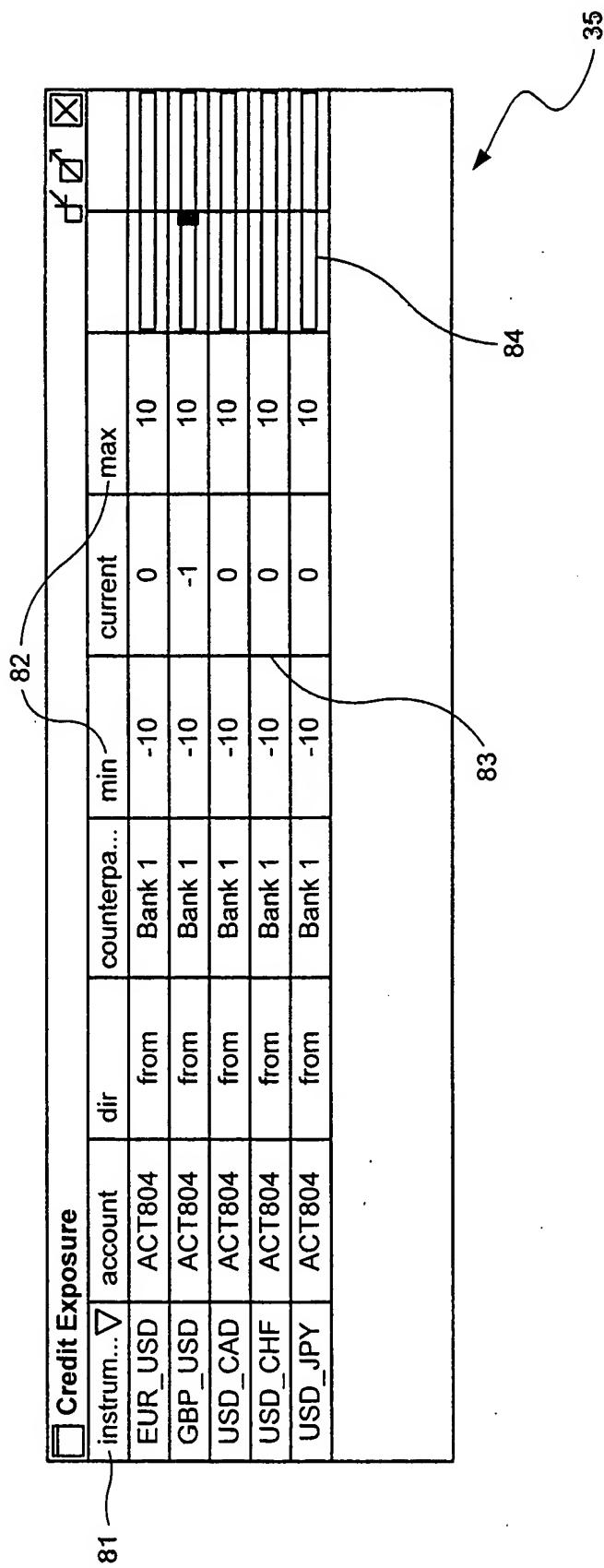


FIG. 14





Balance Sheet Detail

<input type="checkbox"/> balance sheet for credit node 101 (Client 1)
<input type="checkbox"/> <input type="checkbox"/> Thu 2 Aug: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input type="checkbox"/> <input type="checkbox"/> group first by account/cointerparty
<input type="checkbox"/> <input type="checkbox"/> ACT804@Bank 1: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input type="checkbox"/> <input type="checkbox"/> group first by currency
<input type="checkbox"/> <input type="checkbox"/> USD: net 1,419,900 USD, receivable 1,419,900 USD, payable 0 USD
<input type="checkbox"/> <input type="checkbox"/> GBP: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input type="checkbox"/> <input type="checkbox"/> Tue 31 Jul: net -13,343 USD, receivable 11,418,279 USD, payable 11,431,621 USD
<input type="checkbox"/> <input type="checkbox"/> group first by account/cointerparty
<input type="checkbox"/> <input type="checkbox"/> group first by currency
<input type="checkbox"/> <input type="checkbox"/> USD: net 1,419,900 USD, receivable 6,419,900 USD, payable 5,000,000 USD
<input type="checkbox"/> <input type="checkbox"/> GBP: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input type="checkbox"/> <input type="checkbox"/> GBP in ACT804@Bank 1: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input type="checkbox"/> <input type="checkbox"/> Pay 1,000,000 GBP 2001-07-31 to ACT804@Bank 1, deal #384822 Fri 27 Jul 16:42:06
<input type="checkbox"/> <input type="checkbox"/> CAD: net -3,243 USD [-5,000 CAD@0.648508431], receivable 4,998,379 USD [7,707,500 CAD@0.648508431], payable

flow #	deal #	deal time	rate	amount	counter amt	settlement	counte...	account
384825	384822	Fri 27 Jul 16:42:06	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Tue 31 Jul	Bank 1	ACT804
384833	384830	Fri 27 Jul 17:12:29	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384843	384840	Fri 27 Jul 17:13:42	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384853	384850	Fri 27 Jul 17:14:00	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384863	384860	Fri 27 Jul 17:14:01	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384873	384870	Fri 27 Jul 17:14:03	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384883	384880	Fri 27 Jul 17:14:08	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384893	384890	Fri 27 Jul 17:14:09	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384903	384900	Fri 27 Jul 17:14:10	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384913	384910	Fri 27 Jul 17:14:11	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384923	384920	Fri 27 Jul 17:14:13	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384935	384932	05:02:37	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Thu 2 Aug	Bank 1	ACT804

91

94

36

FIG. 16



<input type="checkbox"/> Open orders	<input checked="" type="checkbox"/> <input type="checkbox"/> <input checked="" type="checkbox"/> <input checked="" type="checkbox"/>
101	<input type="checkbox"/> open orders
102	<input type="checkbox"/> EUR:USD
102	<input checked="" type="checkbox"/> GBP:USD – OFFERS total 1 [1.4202]
102	<input checked="" type="checkbox"/> OFFER 1 @ 1.4202, placed Mon 30 Jul 14:18
103	<input type="checkbox"/> USD:CAD
103	<input type="checkbox"/> USD:CHF
103	<input type="checkbox"/> USD:JPY
103	<input type="checkbox"/> Cancel Order

2 33

FIG. 17

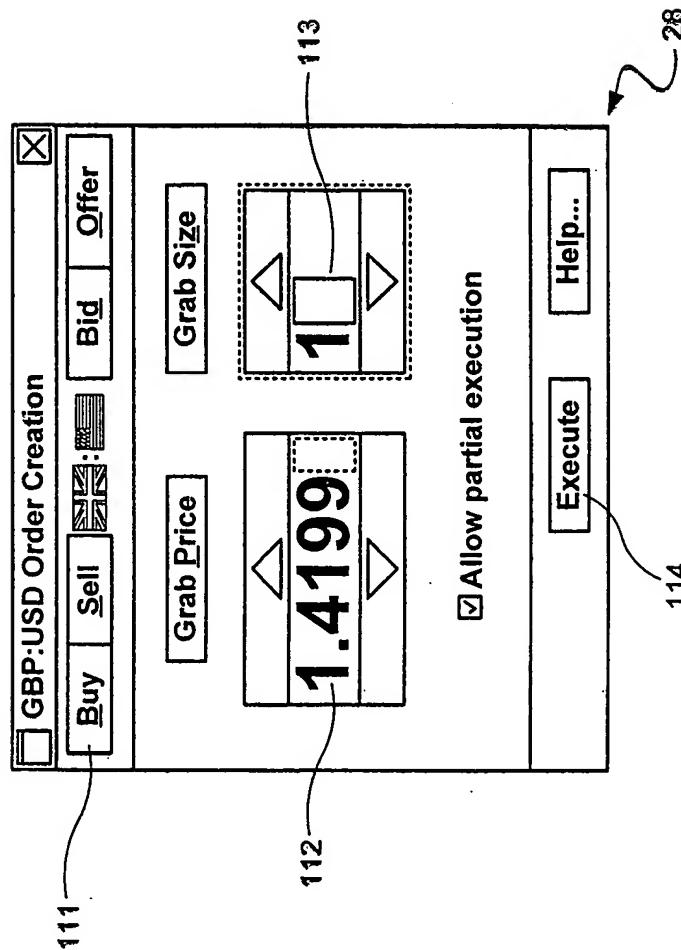
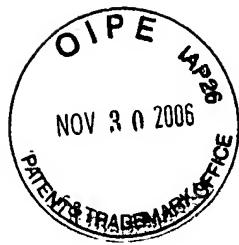


FIG. 18

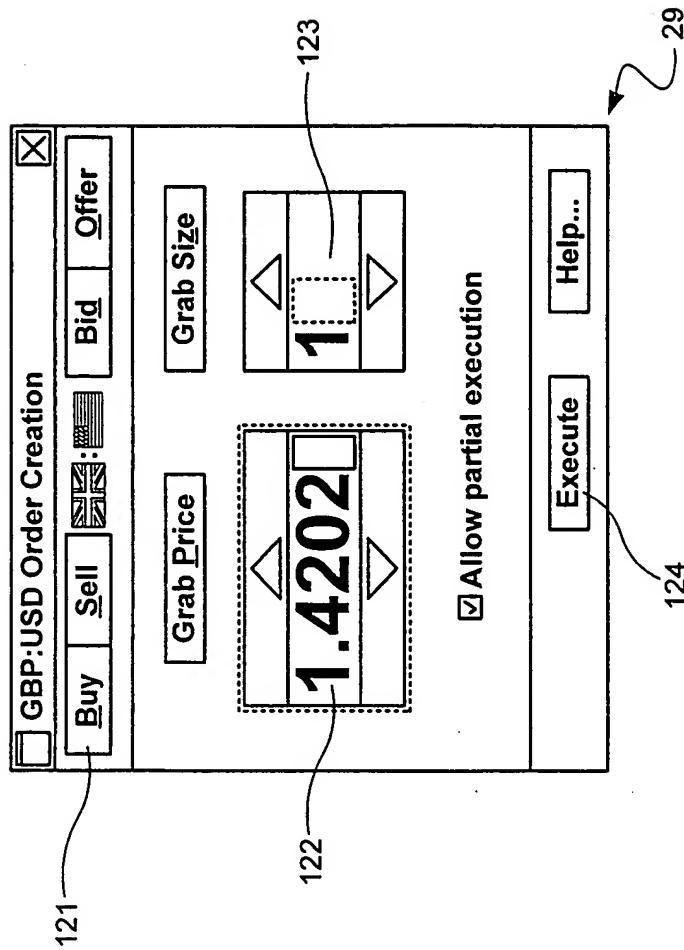


FIG. 19

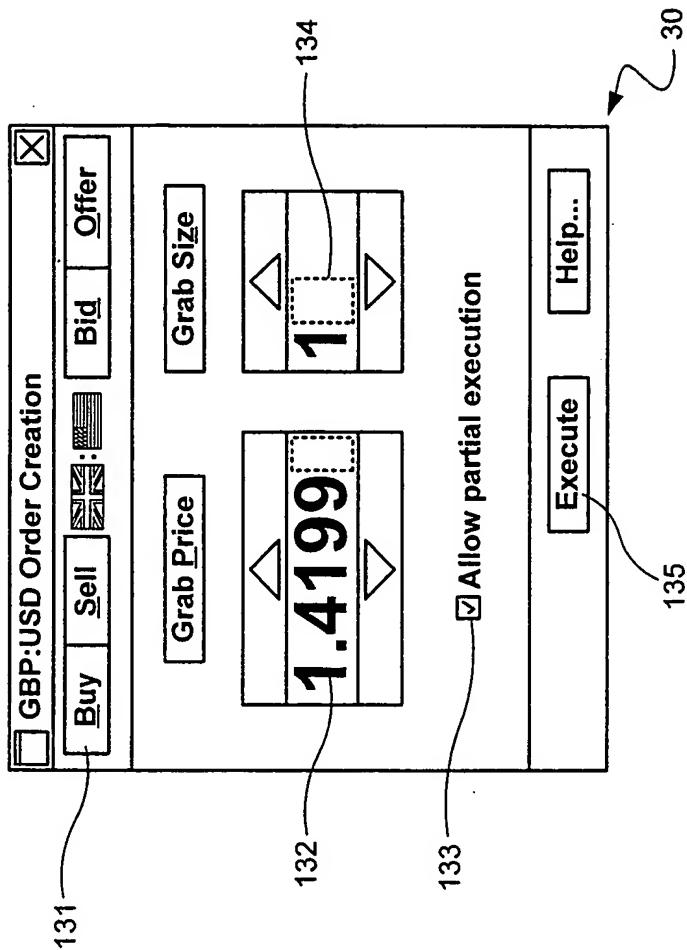


FIG. 20

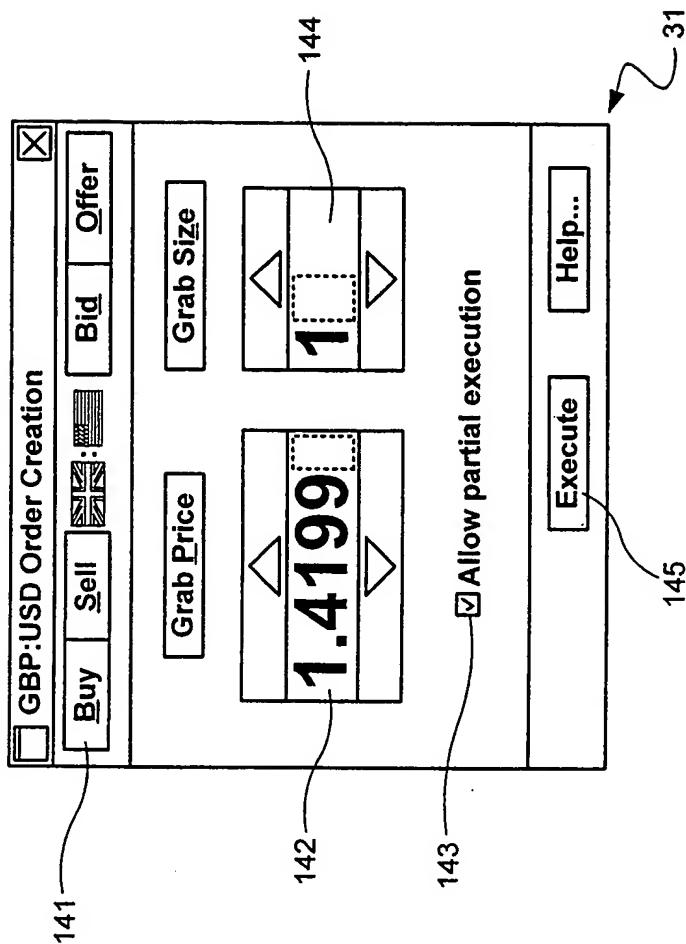


FIG. 21

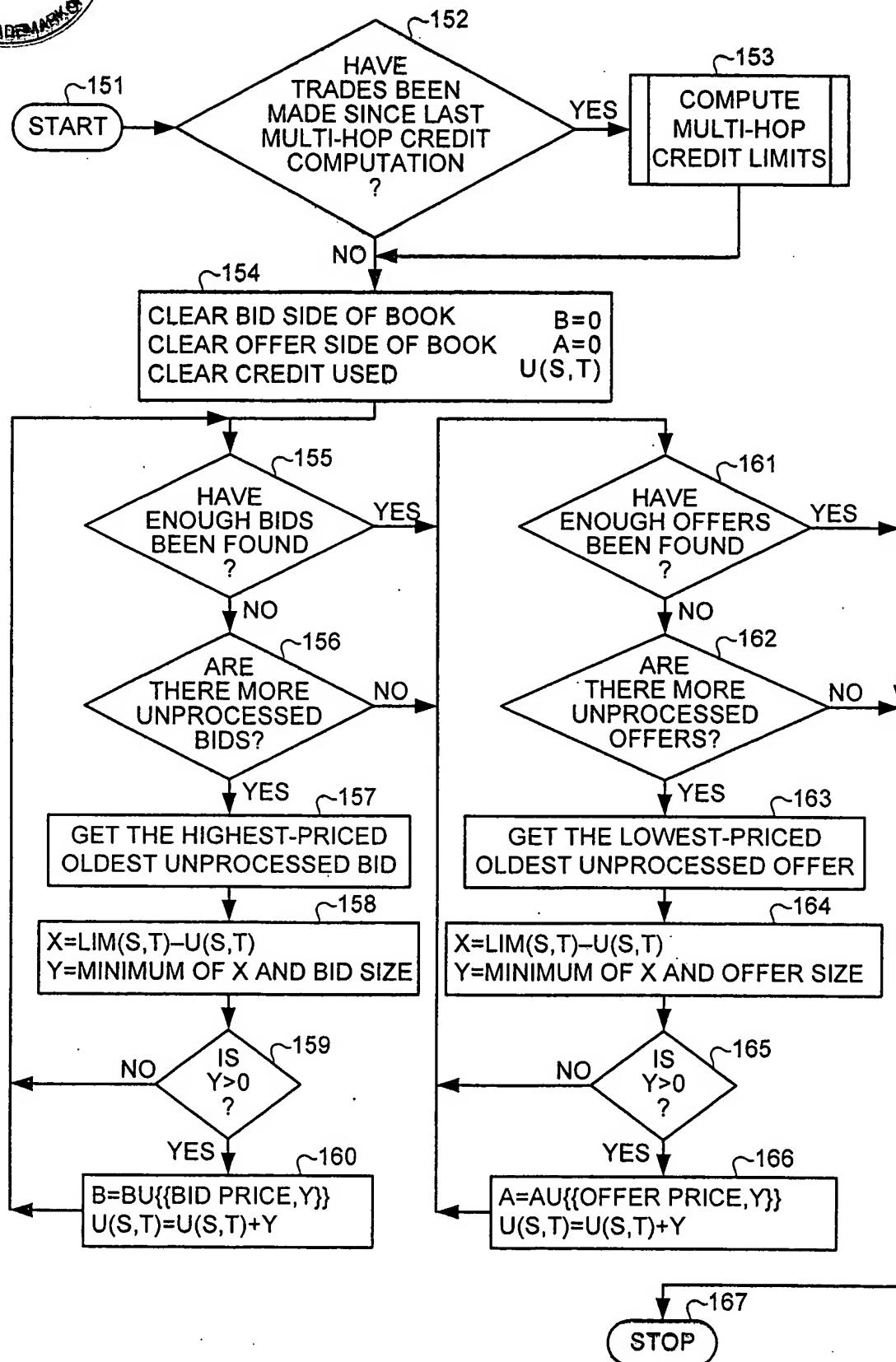


FIG. 22

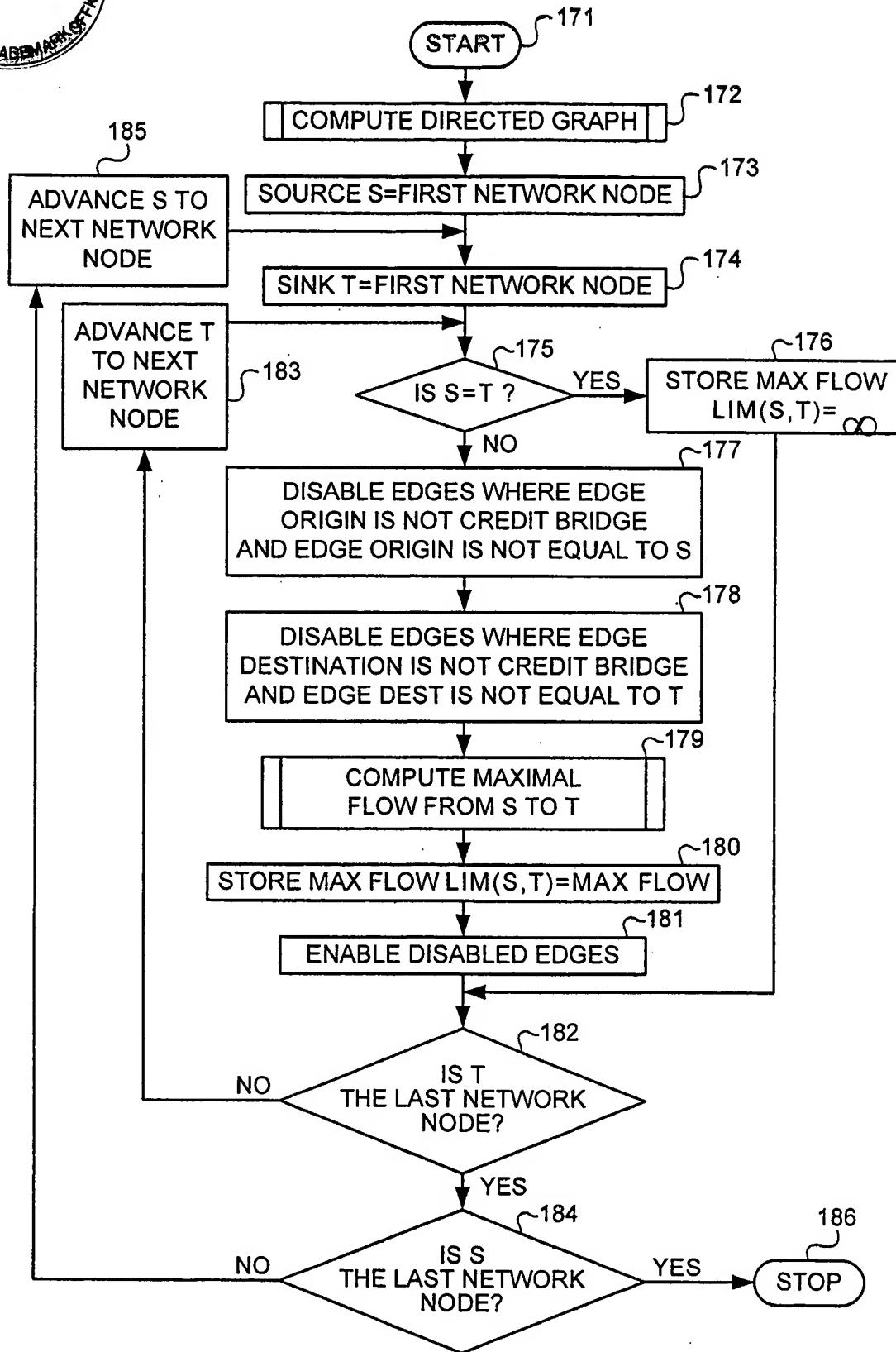


FIG. 23

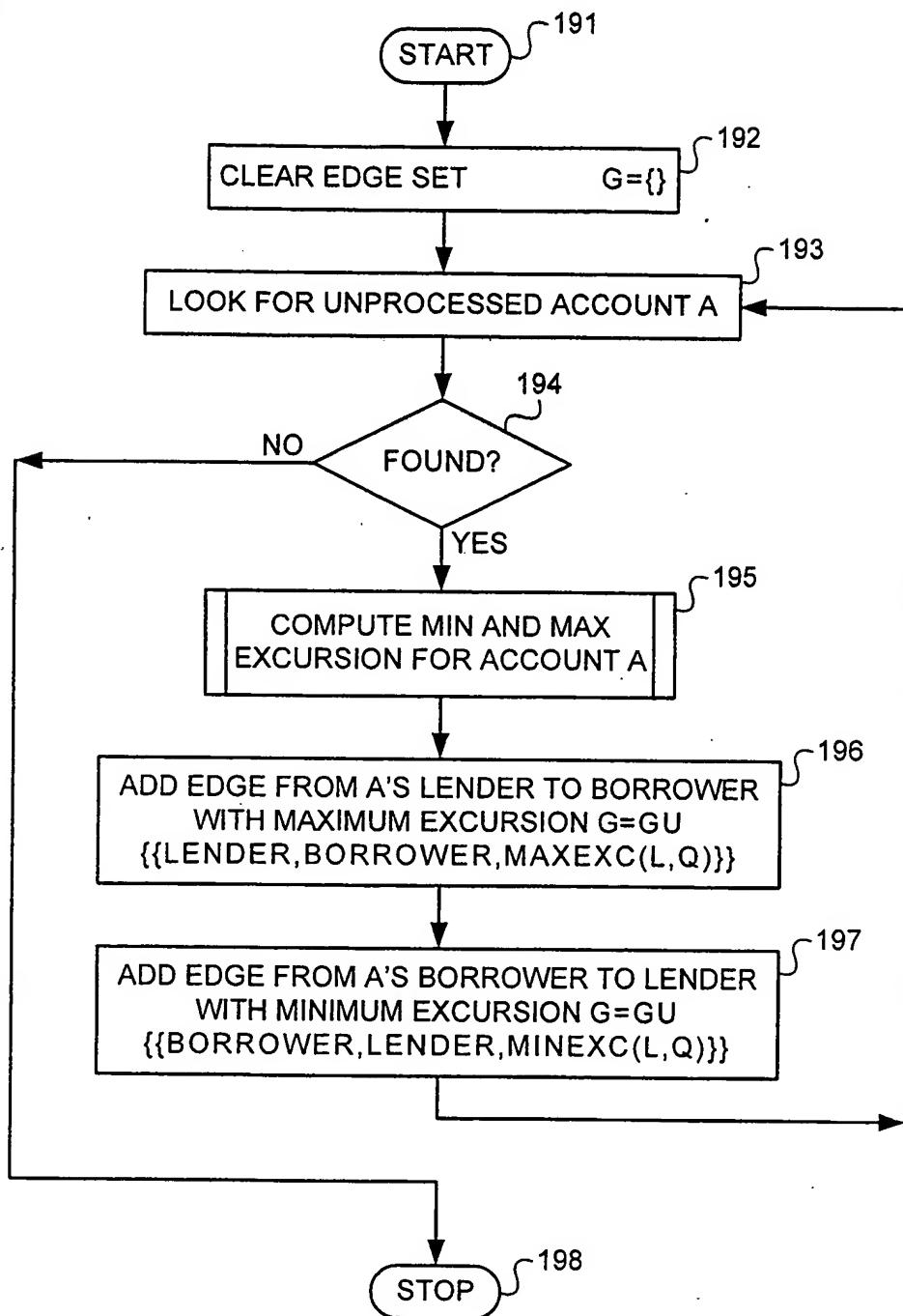


FIG. 24

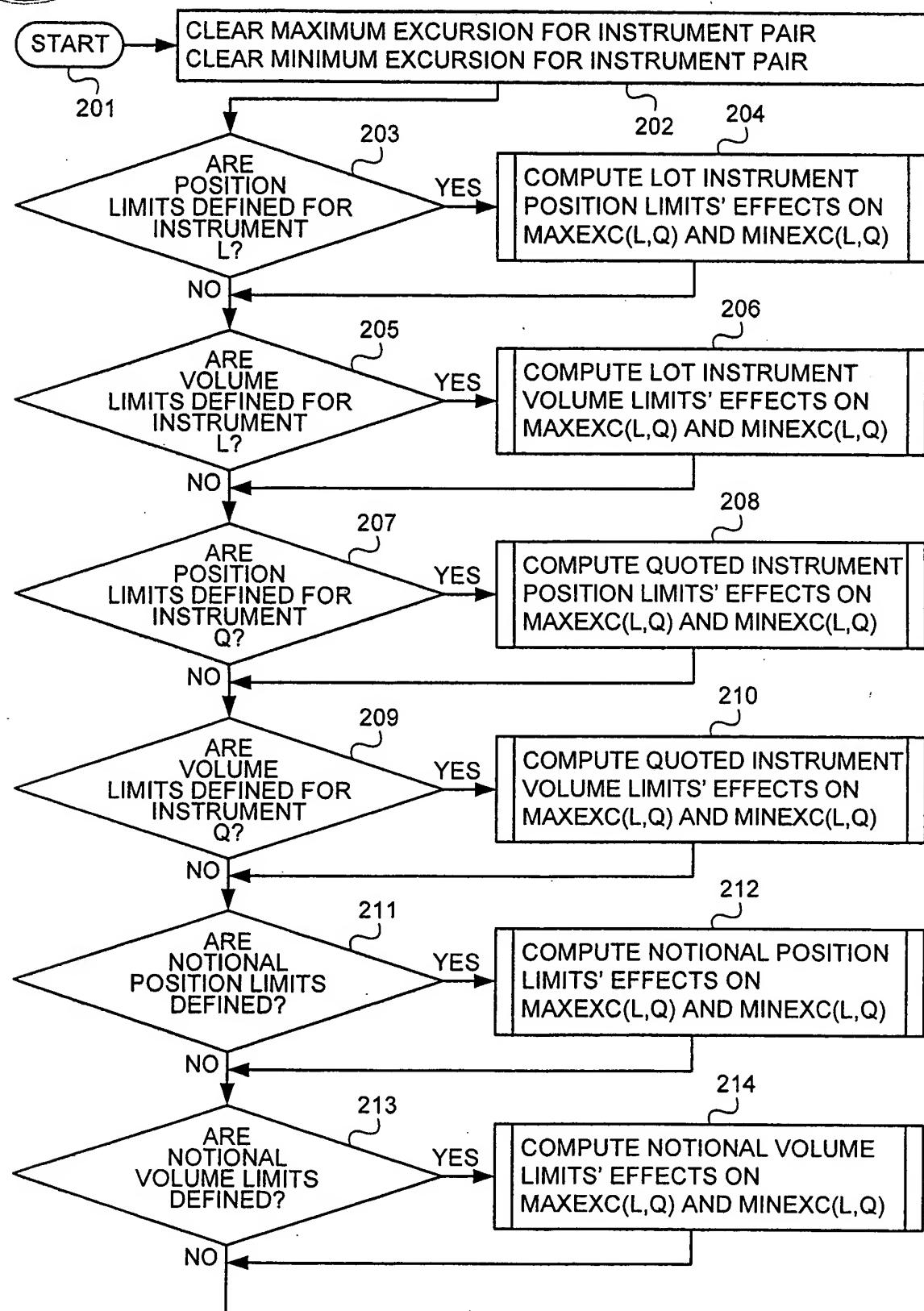


FIG. 25A



MAXEXC(L,Q) = ∞ 202
 MINEXC(L,Q) = $-\infty$

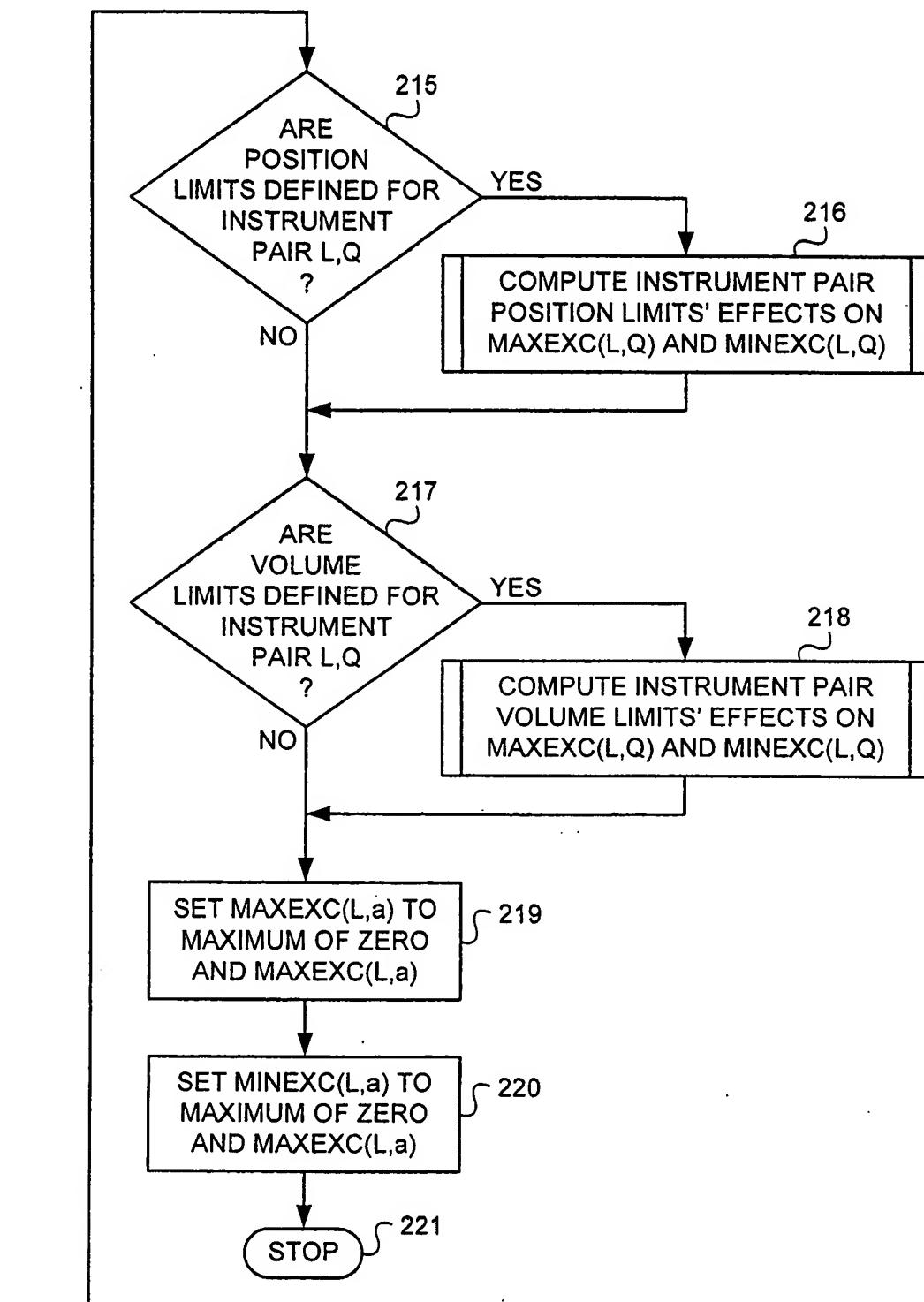


FIG. 25B

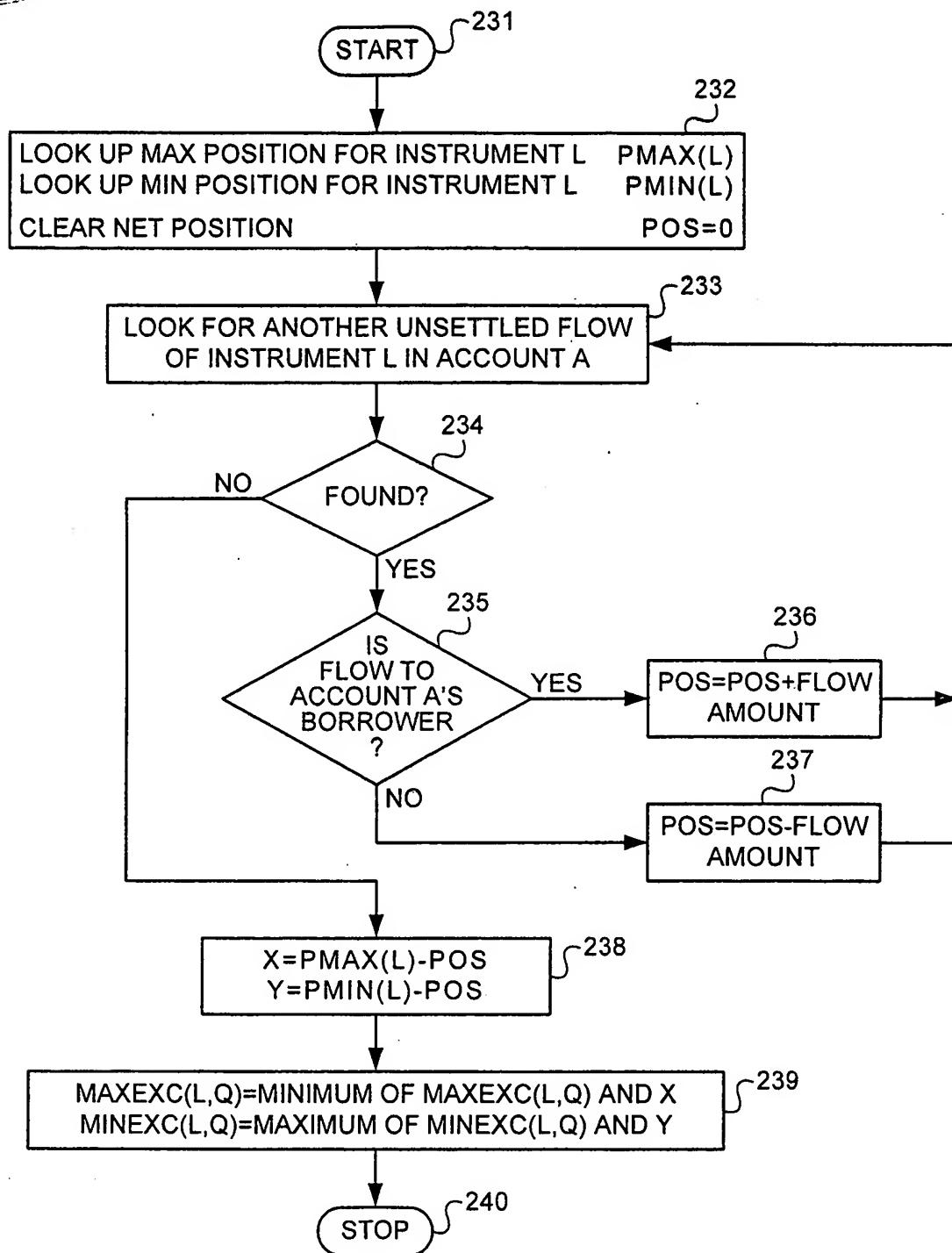


FIG. 26

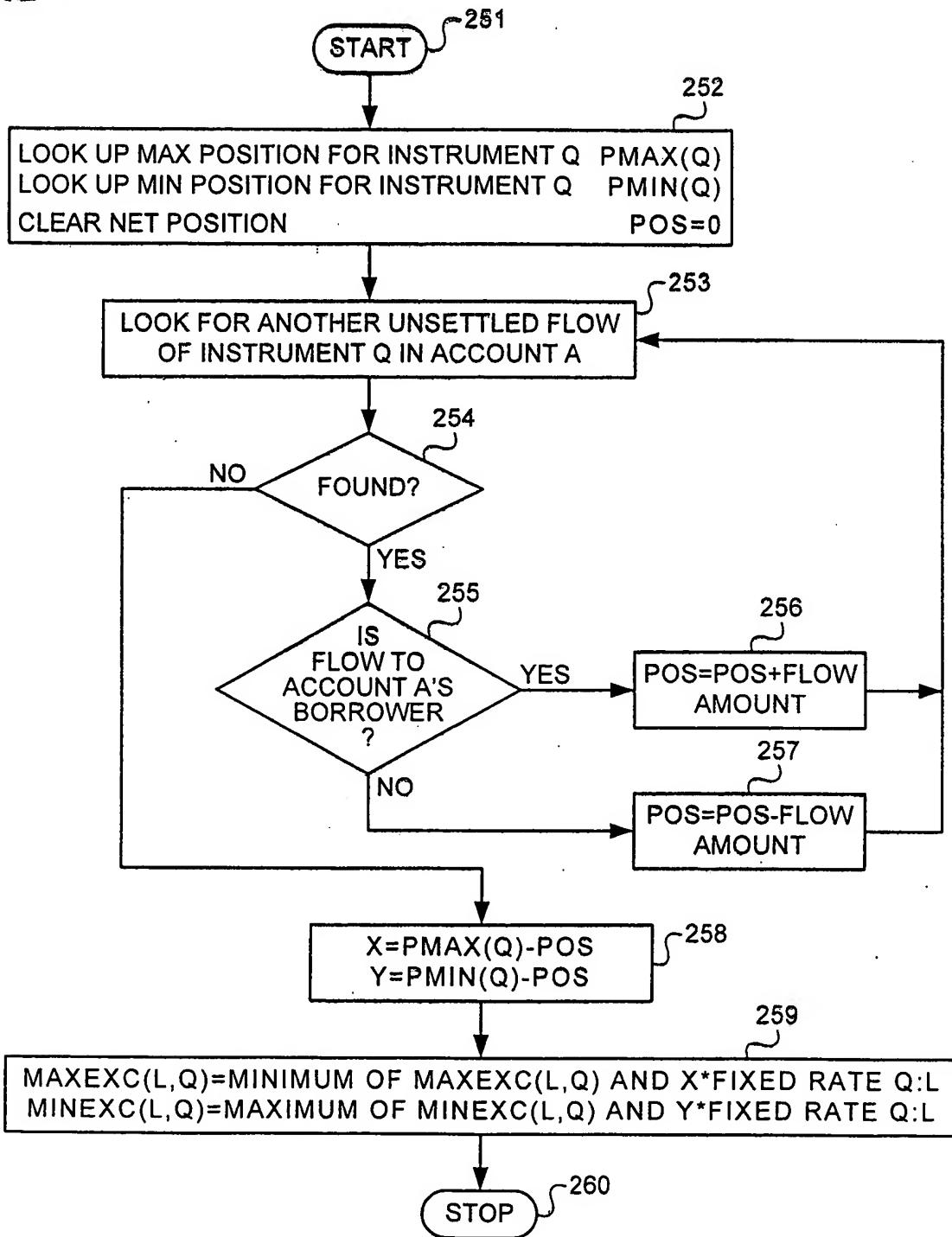


FIG. 27

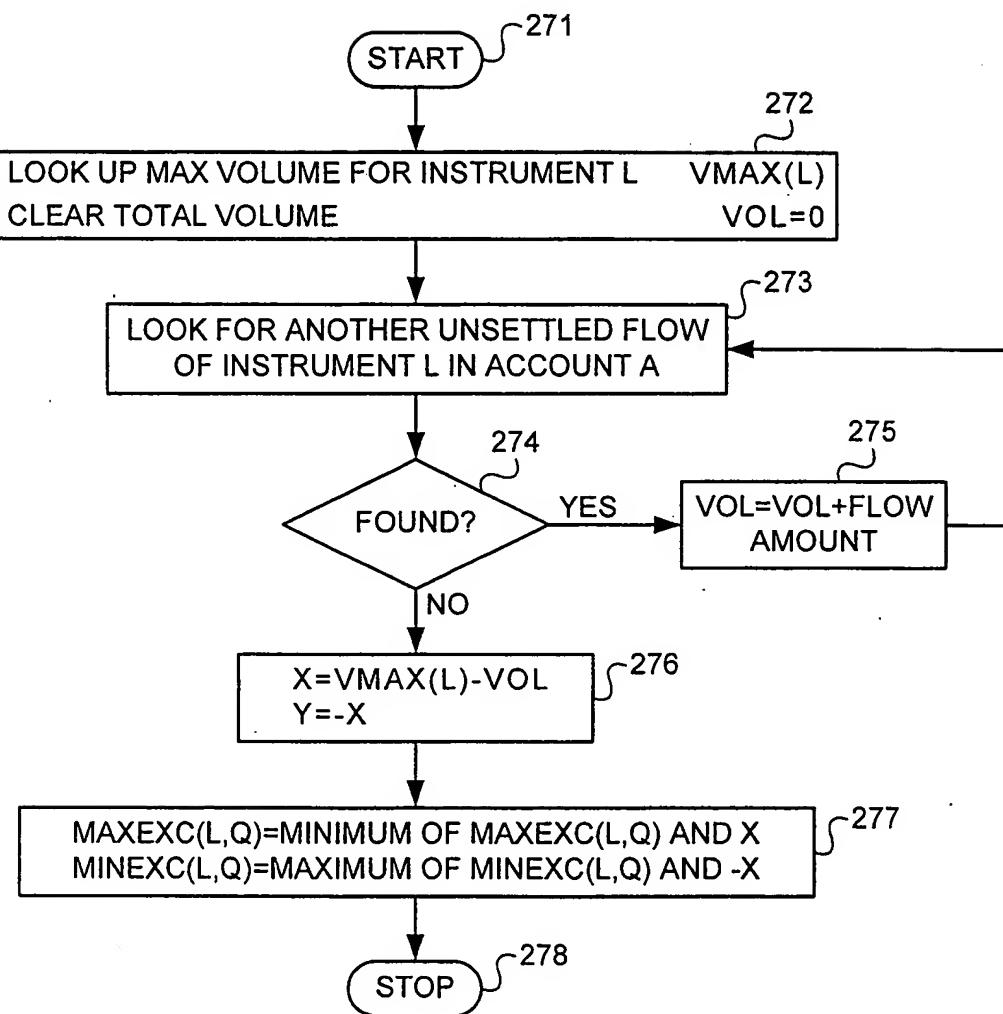


FIG. 28

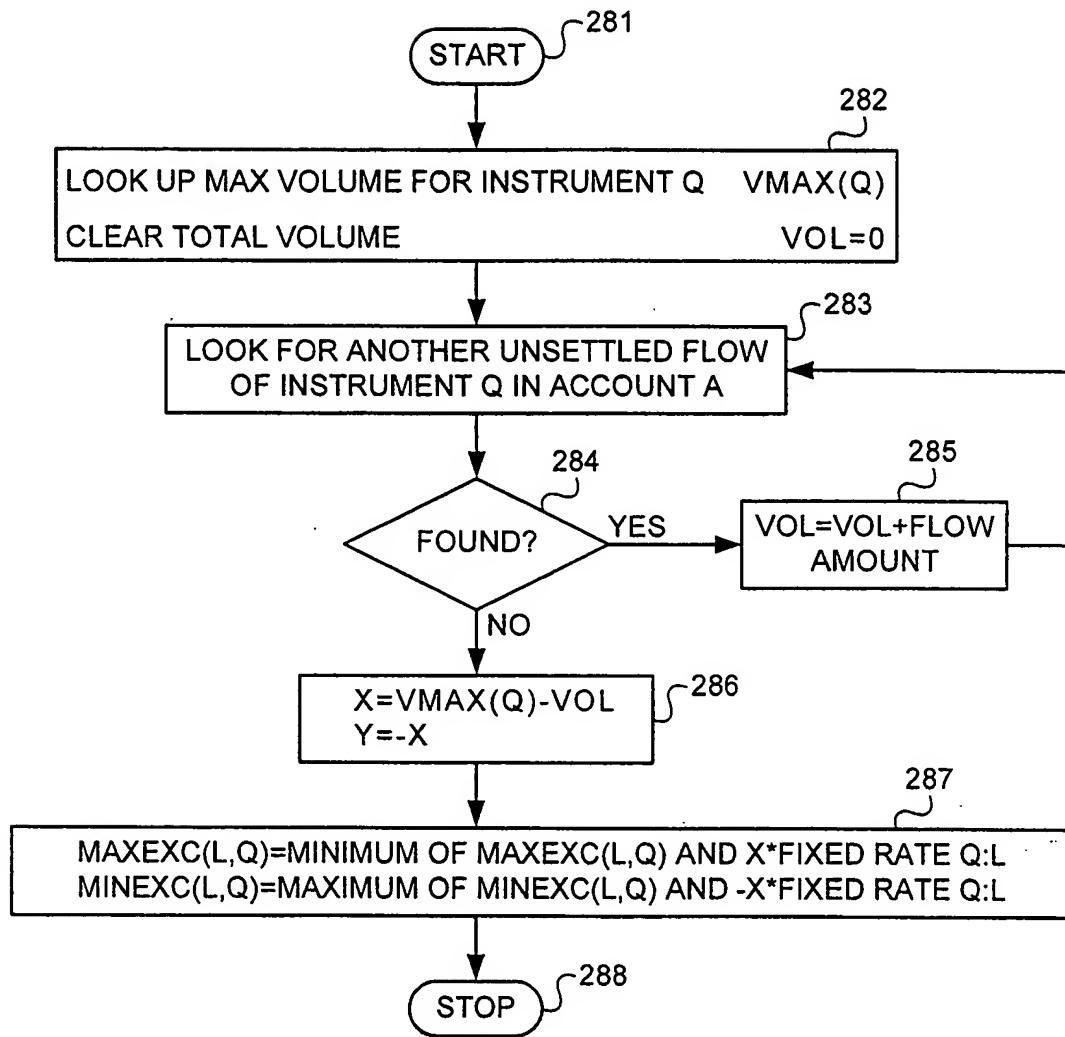


FIG. 29

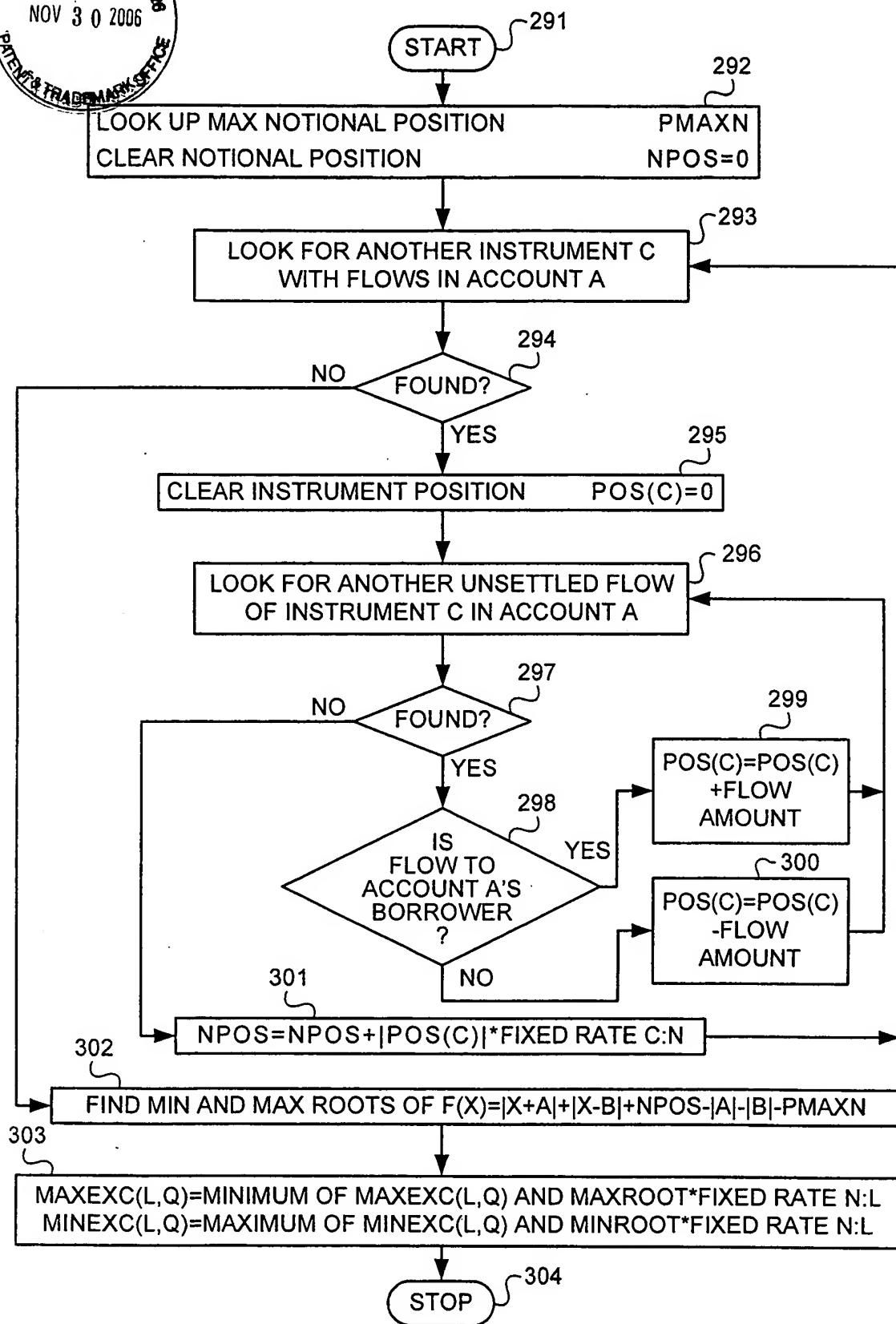


FIG. 30

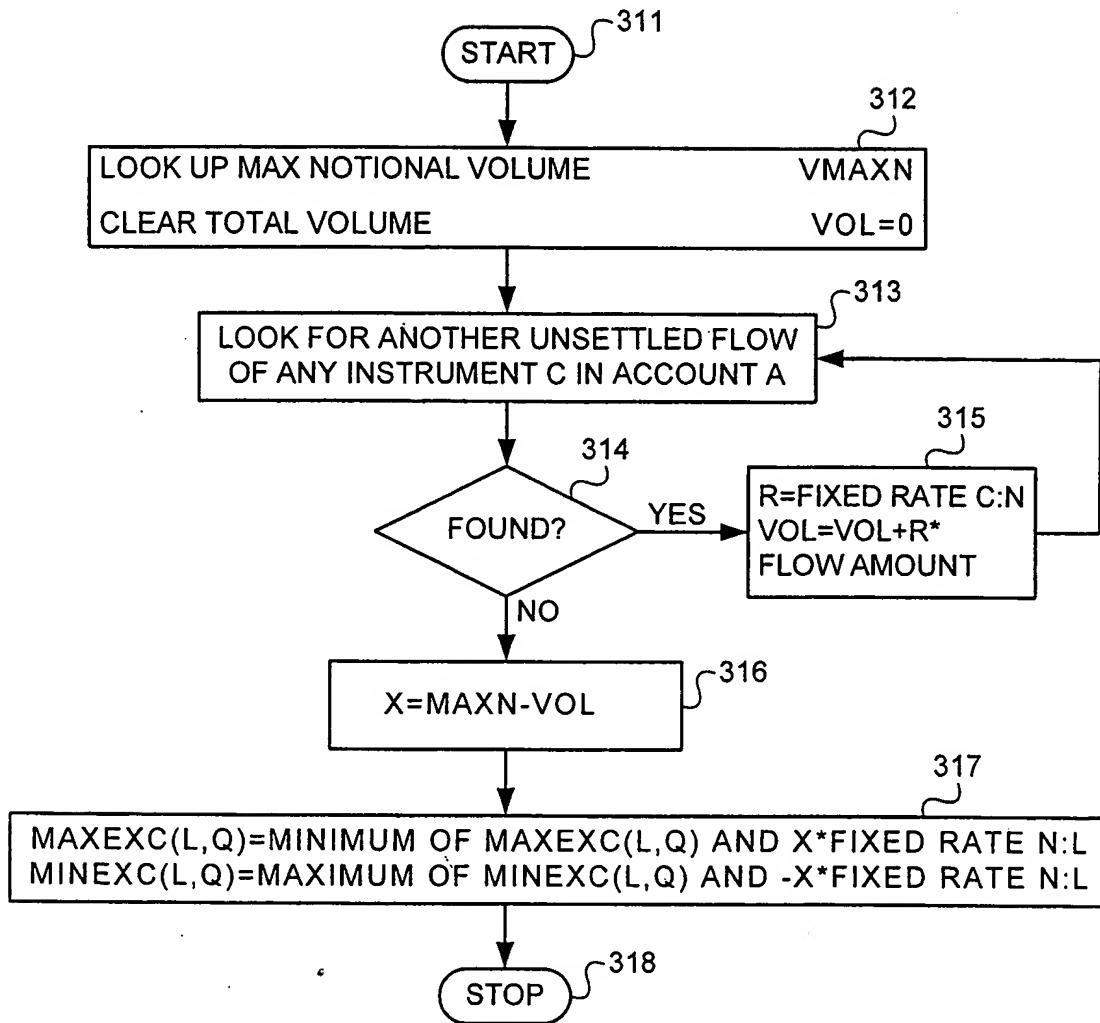


FIG. 31

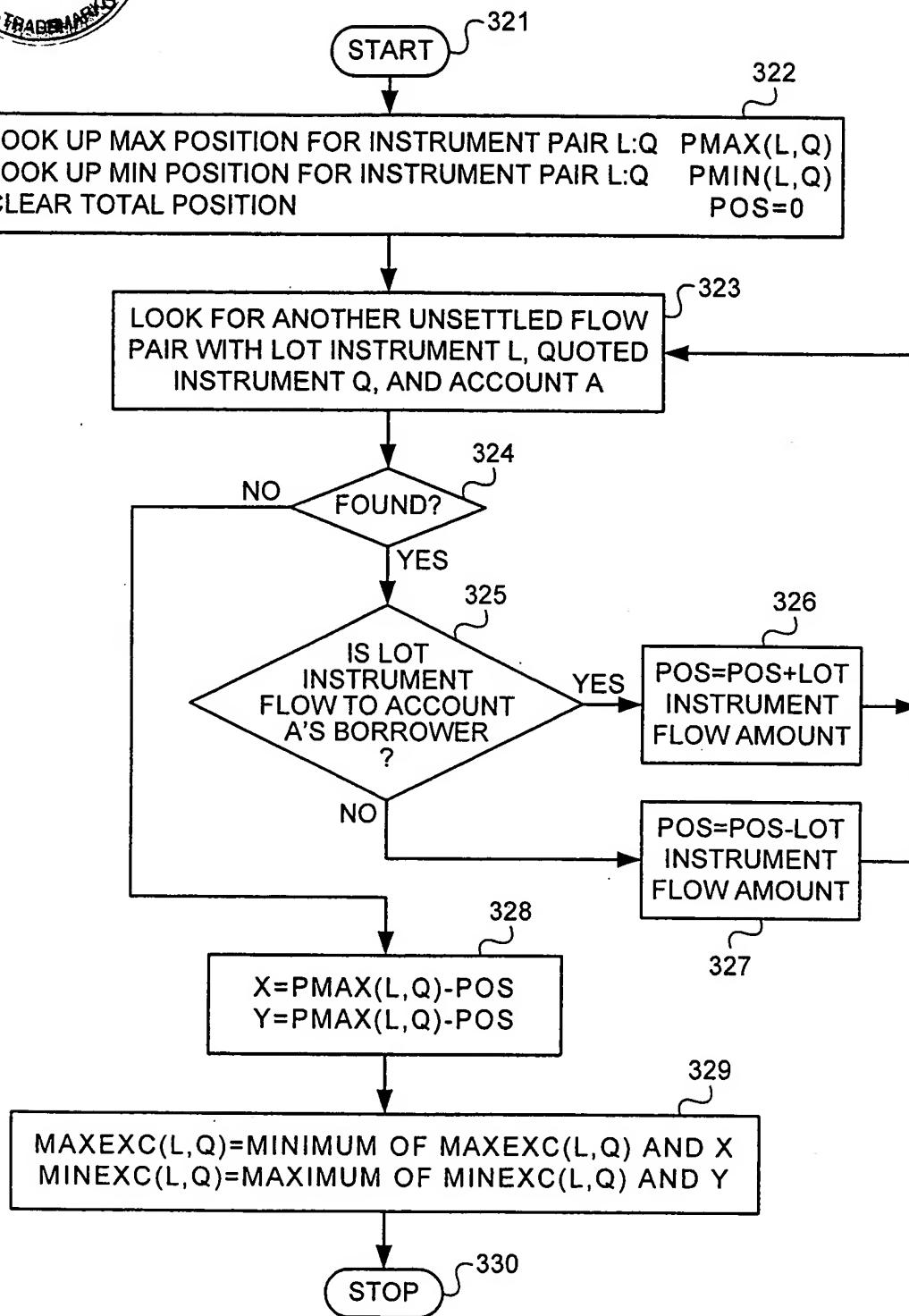


FIG. 32

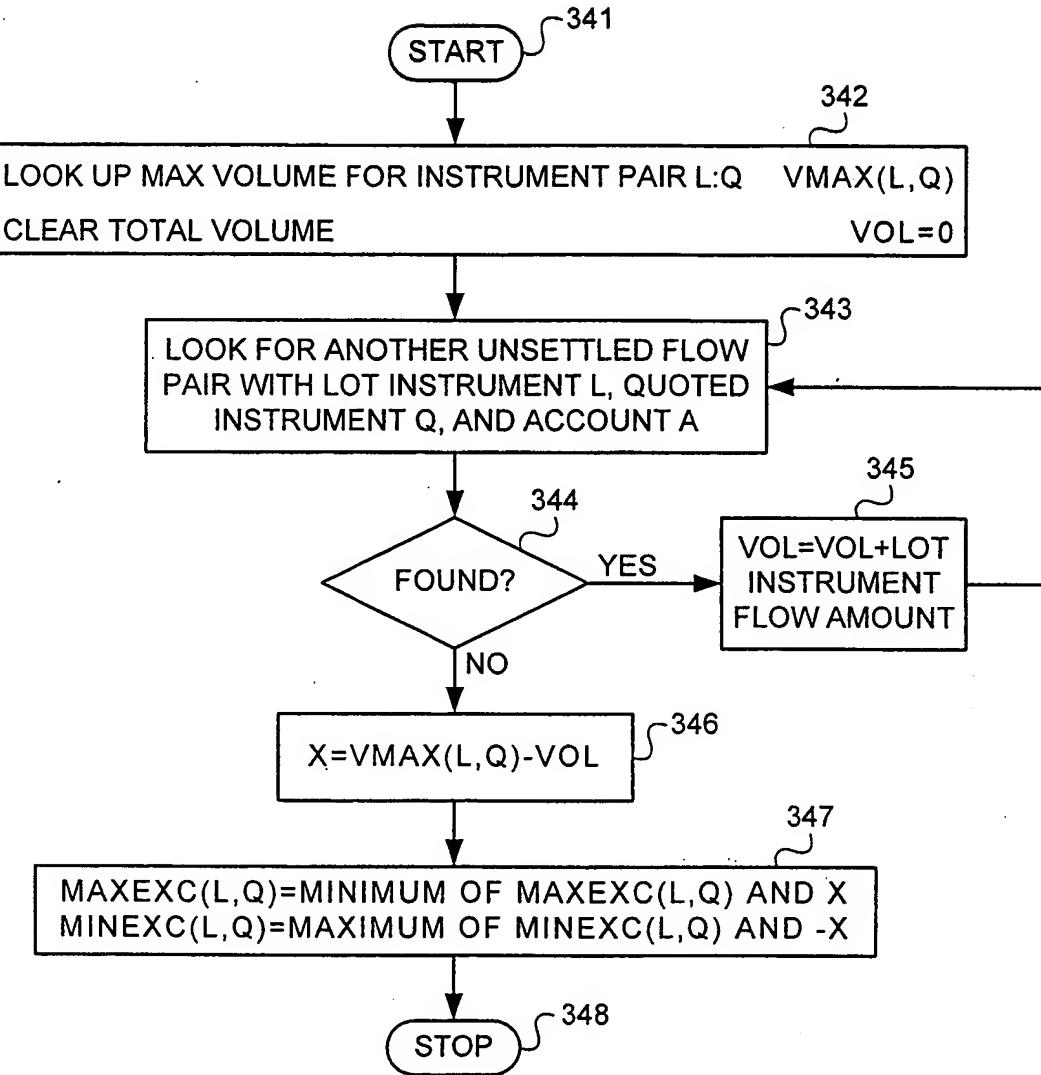


FIG. 33

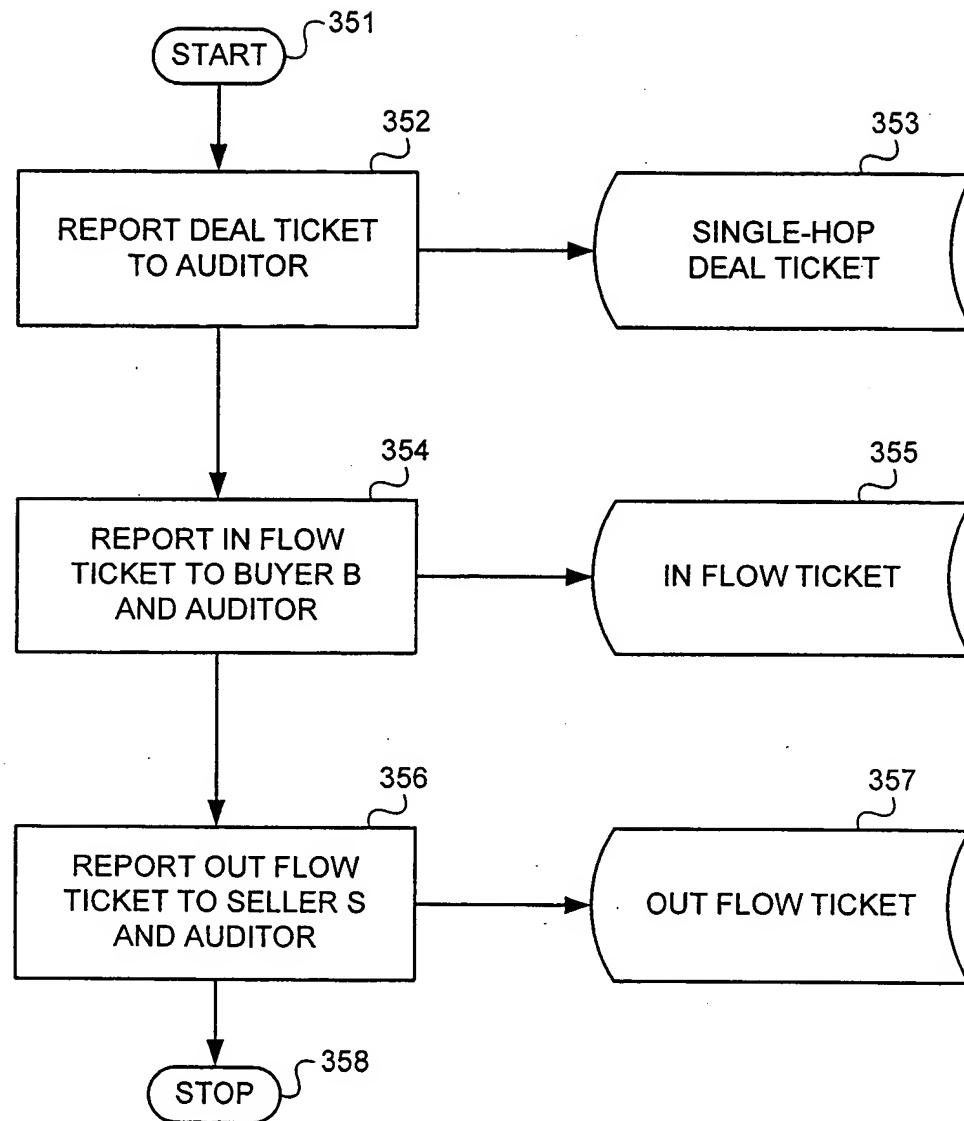


FIG. 34

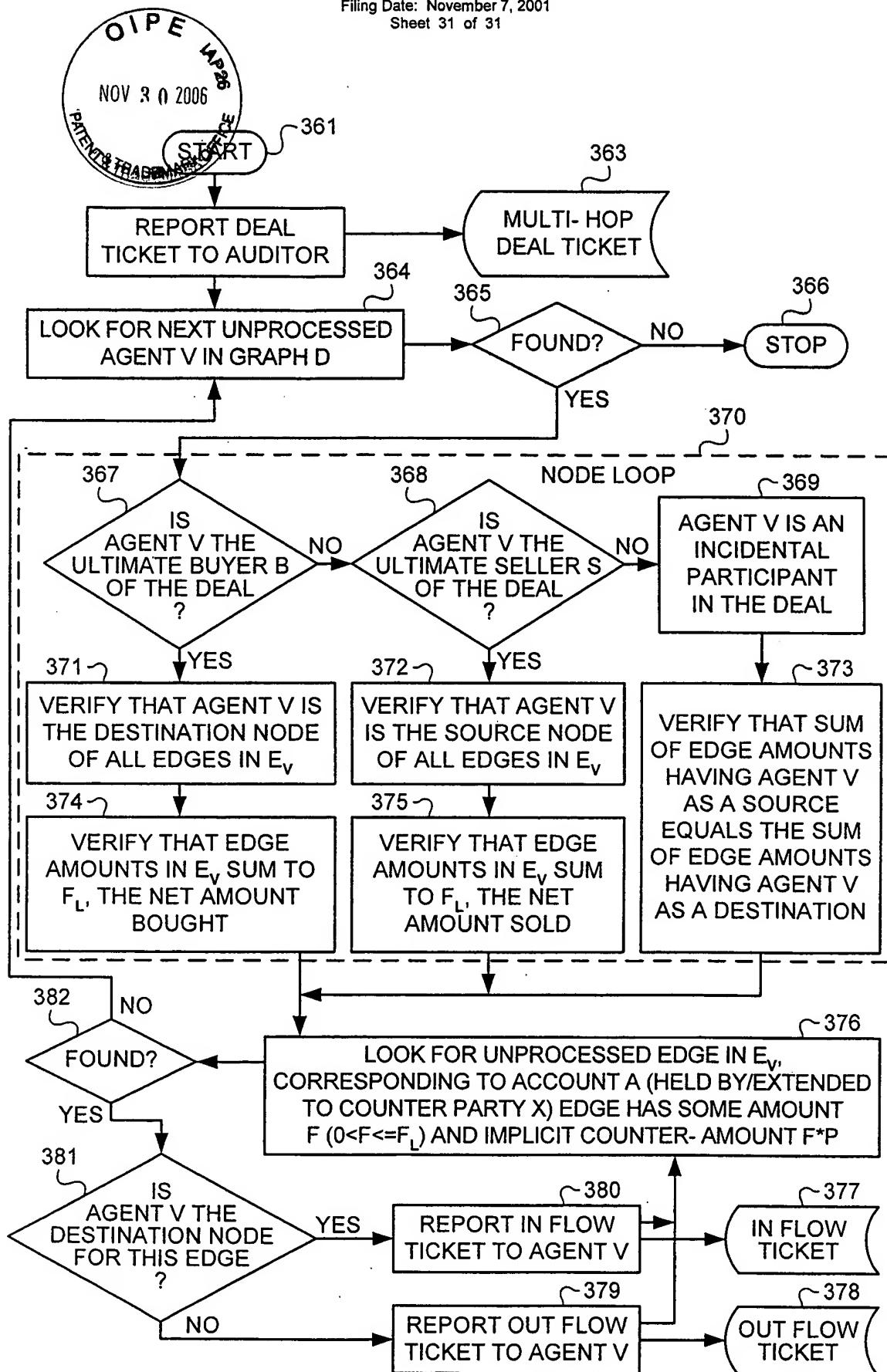


FIG. 35